

EXHIBIT R

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	
1	Project Tassimo Portfolio																		
2	13-Oct-09 9:48:13 AM																		
3	Column in yellow highlight is an added field																		
4	PARTIAL SALE COLUMNS - ONLY POPULATE COLUMNS IN LIGHT BLUE																		
5	BLACK = FORMULA																		
6	BLUE = INPUT																		
7	RED CV DENOTES IMPLIED CURRENT CV FROM FACTOR																		
8																			
9																			
10	Unique ID	Pool	Pool ID	CUSIP	DESCRIPTION		ORIGINAL/ PARTIAL	Par	Par (input)	PRICE	Factors provided 7/7	Factor 2	Current Notional (PAR * FACTOR)	Date of Factors from TSS File	ACCRUED INT	COLLATERAL VALUE	COLLATERAL VALUE (input)	Non-Zero Collat. Value?	
570	314	1	314	00130HBH7	AES CORP 8.000		ORIGINAL	1,000,000	1,000,000	94.5	1	1.0000	1,000,000		13,333	958,333	958,333	1	
571	315	1	315	00386SAA0	144A TAQA ABU DHABI		ORIGINAL	869,000	869,000	94.323	1	1.0000	869,000		19,996	839,663	839,663	1	
572	316	1	316	003876AB5	144A ABX FINANCING C		ORIGINAL	6,635,000	6,635,000	86.802	1	1.0000	6,635,000		177,652	5,936,965	5,936,965	1	
573	317	1	317	007903AM9	144A ADVANCED MICRO		ORIGINAL	118,910,000	118,910,000	58.875	1	1.0000	118,910,000		0	70,008,263	70,008,263	1	
574	318	1	318	008685AB5	AHOLD FINANCE USA 6.		ORIGINAL	5,000,000	5,000,000	103.961	1	1.0000	5,000,000		130,340	5,328,390	5,328,390	1	
575	319	1	319	00868PAA3	AHOLD LEASE USA INC		ORIGINAL	3,600,000	3,600,000	113.8543	1	1.0000	3,600,000		65,512	4,164,267	4,164,267	1	
576	320	1	320	011903BH3	AK INDL-ADJ-A-GRT FA		ORIGINAL	58,660,000	58,660,000	100	1	1.0000	58,660,000		0	58,660,000	58,660,000	1	
577	321	1	321	011903BJ9	AK INDL-ADJ-B-GTR FA		ORIGINAL	58,660,000	58,660,000	100	1	1.0000	58,660,000		0	58,660,000	58,660,000	1	
1480	1143	1	1143	319963AN4	144A FIRST DATA CORP		ORIGINAL	2,175,000	2,175,000	82.75	1	1.0000	2,175,000		1,799,812	1,799,812	1,799,812	1	
1481	1144	1	1144	339733DE4	FLTR-TRS LEHMAN P35		ORIGINAL	360,000	360,000	100	1	1.0000	360,000		368,901	368,901	368,901	1	
1482	1145	1	1145	339733DF1	FLTR-TRS LEHMAN		ORIGINAL	25,000	25,000	624.91	1	1.0000	25,000		156,227	156,227	156,227	1	
1483	1146	1	1146	34073NWZ9	FL HSG FIN-2-AMT 5.0		ORIGINAL	9,595,000	9,595,000	99.87	1	1.0000	9,595,000		9,582,527	9,582,527	9,582,527	1	
1484	1147	1	1147	34073NYM6	FL HSG-AMT-4-HMOWNR		ORIGINAL	3,485,000	3,485,000	102.24	1	1.0000	3,485,000		3,563,064	3,563,064	3,563,064	1	
1485	1148	1	1148	345397GZ0	FORD MOTOR CRDT 11/0		ORIGINAL	52,800	52,800	98.855	1	1.0000	52,800		53,439	53,439	53,439	1	
1486	1149	1	1149	345397SG9	GCB FORD MOTOR CREDI		ORIGINAL	5,000,000	5,000,000	97.117	1	1.0000	5,000,000		4,909,016	4,909,016	4,909,016	1	
1487	1150	1	1150	345397VA8	FORD MOTOR CREDIT CO		ORIGINAL	6,340,000	6,340,000	80.631	1	1.0000	6,340,000		5,178,091	5,178,091	5,178,091	1	
2014	1649	2	1	14984XA6	CEAGO ABS CDO		ORIGINAL	0	850,000,000	35.13825	0.981215259	0.9812	0	39,637		0	298,064,087	298,064,087	1
2015	1650	2	2	52524MAA7	LEHMAN XS TRUST		ORIGINAL	0	416,156,000	4.195685	0.816077426	0.8161	0	Aug08		0	14,933,212	14,933,212	1
2016	1651	2	3	52523QAF8	LEHMAN XS TRUST		ORIGINAL	0	364,553,000	1.319733	0.73332701	0.7333	0	Aug08		0	3,617,242	3,617,242	1
2017	1652.1	2	4	037898AB9	APPLEBEE'S ENTERPRISES LLC		ORIGINAL	200,000,000	200,000,000	66.482001	0.999067484	0.9991	199,813,497	Sep08		133,410,740	133,410,740	133,410,740	1
2018	1652.2	2	4	037898AB9	APPLEBEE'S ENTERPRISES LLC		PARTIAL	0	126,130,570	66.482001	0.999067484	0.9991	0			0	84,135,863	84,135,863	1
2019	1653	2	5	361856AN7	GMAC MORTGAGE CORPORATION LOAN		ORIGINAL	249,475,000	249,475,000	68.313569	0.049383034	0.0494	12,319,832	Aug08		8,551,795	8,551,795	8,551,795	1
2020	1654	2	6	53957DAF0	LOCAL INSIGHT MEDIA FIN LLC / ACS MEDIA FIN LLC / CBD MEDIA FIN LLC		ORIGINAL	0	195,000,000	60.924446	1	1.0000	0			0	118,802,671	118,802,671	1
4782	4350	2	2702	3137EAAR0	FMNT 000AR0		ORIGINAL	1,000,000	1,000,000	105.25	1	1.0000	1,000,000		1,054,215	1,054,215	1,054,215	1	
4783	4351	2	2703	3137EABA6	FMNT 000BA6		ORIGINAL	79,000	79,000	107.625	1	1.0000	79,000		86,385	86,385	86,385	1	
4784	4352	2	2704	3137EABP3	FMNT 000BP3		ORIGINAL	618,000	618,000	106.188004	1	1.0000	618,000		664,192	664,192	664,192	1	
4785	4353	2	2705	3128X7QP2	FMNT 000QP2		ORIGINAL	18,475,000	18,475,000	101.011002	1	1.0000	18,475,000		18,932,749	18,932,749	18,932,749	1	
4786	4354	2	2706	3134A4TZ7	FMNT 000TZ7		ORIGINAL	8,000	8,000	105	1	1.0000	8,000		8,463	8,463	8,463	1	
4787	4355	2	2707	3134A2UJ5	FREDDIE MAC		ORIGINAL	999,000	999,000	100.25	1	1.0000	999,000		1,023,257	1,023,257	1,023,257	1	
4788	4356	2	2708	3134A4UK8	FREDDIE MAC		ORIGINAL	9,261,000	9,261,000	106.75	1	1.0000	9,261,000		10,040,371	10,040,371	10,040,371	1	
4789	4459	2	2811	88880TFQ4	TOBACCO SETTLEMENT FNG CORP N		ORIGINAL	250,000	250,000	103.791	1	1.0000	250,000		263,193	263,193	263,193	1	
4900	4460	2	2812	88880TFR2	TOBACCO SETTLEMENT FNG CORP N		ORIGINAL	125,000	125,000	105.289001	1	1.0000	125,000		133,469	133,469	133,469	1	
4901	4461	2	2813	88880TFS0	TOBACCO SETTLEMENT FNG CORP N		ORIGINAL	225,000	225,000	102.795998	1	1.0000	225,000		233,966	233,966	233,966	1	
4902	4462	2	2814	13034PFY8	CALIFORNIA HSG FIN AGY REV		ORIGINAL	12,700,000	12,700,000	107.75	1	1.0000	12,700,000		13,684,250	13,684,250	13,684,250	1	
4903	4463	2	2815	343136G43	FLORIDA ST TPK AUTH TPK REV		ORIGINAL	130,000	130,000	98.541	1	1.0000	130,000		129,494	129,494	129,494	1	
4904	4464	2	2816	649845GF5	NEW YORK ST ENERGY RESH & DEV (Muni ARS)		ORIGINAL	100,000	100,000	99.695	1	1.0000</td							

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE	AF	AG	AH	AJ	AK
1																		
2																		
3																		
4																		
5																		
6																		
7																		
8																		
9																		
New for 10/25			IMPORTANT															
10	Restricted Asset	LOB	Desk Group	Desk Group for Summaries (Items Marked at Zero)	TERM_DATE	Account	Source Acct	RATE	Maturity	SHELL_TYPE	SHELL_AMT	Price Source	MARG	S&P	/MOOD	Fitch	Count of Sale for ID#	Trade ID
570	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed	8	10/15/2017	Not Listed	Not Listed	130	BB-	B1	Not Listed	1	314-1	
571	0 Credit	Corp - EM	Corp - EM	Not Listed	Not Listed	Not Listed	Not Listed		10/27/2016	Not Listed	Not Listed	130	AA-	Aa2	Not Listed	1	315-1	
572	0 Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	Not Listed	6.3	10/15/2036	Not Listed	Not Listed	130	A-	Baa	Not Listed	1	316-1	
573	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed		08/15/2012	Not Listed	Not Listed	120	B		Not Listed	1	317-1	
574	0 Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	Not Listed	6.85	05/01/2029	Not Listed	Not Listed	130	BB+	Baa	Not Listed	1	318-1	
575	0 Credit	Corp - IG	Corp - IG	Not Listed	Not Listed	Not Listed	Not Listed	8.62	01/02/2025	Not Listed	Not Listed	130	BBB	#NAME?	Not Listed	1	319-1	
576	0 Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	Not Listed		04/01/2034	Not Listed	Not Listed	110	AAA	Aaa	Not Listed	1	320-1	
577	0 Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	Not Listed		04/01/2034	Not Listed	Not Listed	110	AAA	Aaa	Not Listed	1	321-1	
1480	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed		09/24/2015	Not Listed	Not Listed	150	0		Not Listed	1	1143-1	
1481	0 Rates	Muni - Short Term	Muni - Short Term	Not Listed	Not Listed	Not Listed	Not Listed	5.33	04/01/2033	Not Listed	Not Listed	150	8901.1		Not Listed	1	1144-1	
1482	0 Rates	Muni - Short Term	Muni - Short Term	Not Listed	Not Listed	Not Listed	Not Listed		04/01/2033	Not Listed	Not Listed	150	0		Not Listed	1	1145-1	
1483	0 Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	Not Listed	5	01/01/2035	Not Listed	Not Listed	150	0		Not Listed	1	1146-1	
1484	0 Rates	Muni - Long Term	Muni - Long Term	Not Listed	Not Listed	Not Listed	Not Listed	5.5	01/01/2026	Not Listed	Not Listed	150	0		Not Listed	1	1147-1	
1485	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed	6.375	11/05/2008	Not Listed	Not Listed	150	1243.55		Not Listed	1	1148-1	
1486	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed	5.8	01/12/2009	Not Listed	Not Listed	150	53166.67		Not Listed	1	1149-1	
1487	0 Credit	Corp - HY	Corp - HY	Not Listed	Not Listed	Not Listed	Not Listed	9.87	08/10/2011	Not Listed	Not Listed	150	66085.7		Not Listed	1	1150-1	
2014	1 SPG	CDO/CLO	CDO/CLO	39713 LXG	LSD	Not Listed	Not Listed		10/06/2047	NTRT	1.4319E+12 DY	100	BB	Baa2	Not Listed	1	1649-1	
2015	1 SPG	IO	IO	39713 LXG	LSD	Not Listed	Not Listed		06/25/2037	NTRT	1.4319E+12 DY	100	AAA	B1	Not Listed	1	1650-1	
2016	1 SPG	IO	IO	39713 LXG	LSD	Not Listed	Not Listed		01/25/2037	NTRT	1.4319E+12 DY	100	A1		Not Listed	1	1651-1	
2017	0 SPG	Non-Mortgage	Non-Mortgage	39713 LXG	LSD	Not Listed	Not Listed		12/20/2037	NTRT	1.4319E+12 DY	100	AAA	Aaa	Not Listed	1	1652.1-1	
2018	1 SPG	Non-Mortgage	Non-Mortgage	39713 LXG	LSD	Not Listed	Not Listed		12/20/2037	NTRT	1.4319E+12 DY	100	AAA	Aaa	Not Listed	2	1652.2-2	
2019	0 SPG	Subordinate	Subordinate	39713 LXG	LSD	Not Listed	Not Listed		06/25/2030	NTRT	1.4319E+12 VI	100	AA	A2	Not Listed	1	1653-1	
2020	1 Credit	Corp - HY	Corp - HY	39713 LXG	LSD	Not Listed	Not Listed		03/05/2012	NTRT	1.4319E+12 DY	100	BBB	Baa3	Not Listed	1	1654-1	
4782	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		11/17/2017	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4350-1	
4783	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		06/13/2018	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4351-1	
4784	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		05/06/2013	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4352-1	
4785	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		07/15/2013	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4353-1	
4786	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		10/15/2008	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4354-1	
4787	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		11/15/2013	NTRT	1.4319E+12 VI	100	AAA	Aaa	Not Listed	1	4355-1	
4788	0 Rates	Agency Debentures	Agency Debentures	39713 LXG	LBA	Not Listed	Not Listed		06/01/2010	NTRT	1.481E+11 VI	100	AA-	A1	Not Listed	1	4459-1	
4899	0 Rates	Muni - Long Term	Muni - Long Term	39713 LXI	LBI	Not Listed	Not Listed		06/01/2011	NTRT	1.481E+11 VI	100	AA-	A1	Not Listed	1	4460-1	
4900	0 Rates	Muni - Long Term	Muni - Long Term	39713 LXI	LBI	Not Listed	Not Listed		06/01/2012	NTRT	1.481E+11 VI	100	AA-	A1	Not Listed	1	4461-1	
4901	0 Rates	Muni - Long Term	Muni - Long Term	39713 LXI	LBI	Not Listed	Not Listed		08/01/2047	NTRT	1.481E+11 DY	100	AA-	Aa2	Not Listed	1	4462-1	
4903	0 Rates	Muni - Long Term	Muni - Long Term	39713 LXI	LBI	Not Listed	Not Listed		07/01/2035	NTRT	1.481E+11 VI	100	AA-	Aa2	Not Listed	1	4463-1	
4904	0 Rates	Muni - Short Term	Muni - Short Term	39713 LXI	LBI	Not Listed	Not Listed		04/01/2034	NTRT	1.481E+11 VI	100	AA	A2	Not Listed	1	4464-1	
4905	0 Rates	Muni - Long Term	Muni - Long Term	39713 LXI	LBI	Not Listed	Not Listed		02/15/2018	NTRT	1.481E+11 VI	100	A+	A1	Not Listed	1	4465-1	
5213	0 Rates	Agency Debentures	Agency Debentures						07/15/2014						Not Listed	1	4759-1	
5214	0 Rates	Agency Debentures	Agency Debentures						07/17/2015						Not Listed	1	4760-1	
5215	0 Rates	Agency Debentures	Agency Debentures						12/19/2008						Not Listed	1	4761-1	
5216	0 Rates	Agency Debentures	Agency Debentures						12/14/2018						Not Listed	1	4762-1	
5217	0 Rates	Agency Debentures	Agency Debentures						10/27/2008						Not Listed	1	4763	